ILYAS IBRAGIMOV

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Education

University College London (UCL) — London, UK
Master of Engineering (Electronic & Electrical), First Class Honors — *Sep. 2015 – July 2019*

Baruch College MFE Program — New York, NY
C++ Programming for Financial Engineering Certificate, Distinction — *Jan. 2020 – May 2020*

Brooklyn Technical High School — Brooklyn, NY
High School Diploma, Mathematics Major, Math Team, 4.0 GPA — *Sep. 2011 – June 2015*

Technical Skills

Languages & Software: Python, C++, C, Bash, AWK, SQL (MySQL, PostgreSQL), HTML/CSS, JavaScript, Excel
Libraries & Frameworks: Selenium, Beautiful Soup, Django, Flask, Plotly, Pandas, NumPy, Bootstrap
Developer Tools: AWS, Google Cloud, Git, Git-SVN, Vim
Operating Systems: Linux/Unix, macOS, Windows

Experience

Software Developer — Nov. 2022 – Present
Two Sigma (Contract) — *New York, NY (Remote)*

- Developing company-wide infrastructure for a high-visibility initiative to propagate multi-million dollar engineering costs through to consumers, including a front-end to visually break down costs.
- Developed and managed numerous automated pipelines to manipulate and transfer critical business data between several microservices, PostgreSQL databases, Amazon S3, and Google BigQuery in Python.
- Created tools to automate frequent requests technical upper management faced from business colleagues. Acted as first point of contact for related topics.

Software Developer — Jan. 2020 – Nov. 2022
Blueshift Asset Management — *Red Bank, NJ*

- Designed and implemented a suite of portfolio monitoring tools, including an interactive terminal-based GUI for live intra-day portfolio statistics, daily generated material for investor briefs, and detailed historical time-series data.
- Improved the fund's proprietary C++ based trading and research infrastructure with new features and increased efficiency, saving hundreds of terabytes of storage, significantly reducing load on production servers, and improving development workflow.
- Created numerous Python based web-scrapers for data actively relied upon in trading strategies and research.
- Implemented programmatic connections to numerous equity and crypto exchanges to facilitate order execution and data feed acquisition, greatly increasing the fund's liquidity.
- Created instant automated warning systems which analyze live trading flow for violations, preventing any improper trading of restricted or banned tickers.

Platform Development Intern — July 2018 – Sep. 2018
Fidessa — *Woking, UK*

- Developed a secure file delivery system to send confidential internal data to clients safely, replacing unsafe manual methods and resulting in the elimination of several data leaks per year with JavaScript, jQuery, HTML, CSS, Java, and TCL.
- Contributed to existing back-end Java systems.
- Collaborated closely with team members to ship production-ready code following an Agile methodology.
- Gained experience in the financial industry and with Fidessa's sell-side platforms.

Research Associate — June 2017 – July 2019
RSF Grant Project on "Modern Methods of Robust Inference" — *St. Petersburg State University*

- Created statistical analysis tools in Python and MATLAB that implemented the inference methods proposed by the research group.
- Developed, deployed and maintained the group's dynamic website based on the Python Django web-framework.

Projects

Network Packet Routing with Deep Reinforcement Learning Sep. 2018 – July 2019

MEng Final Thesis, First Class Honors *University College London*

- Developed and applied deep reinforcement learning models in the packet routing domain for the determination of optimal packet routing strategies within software-defined networks (Python, OpenAI Gym, TensorFlow).

Deep Learning Applications in Cryptocurrency Trading Sep. 2017 – May 2018

BEng Final Thesis, First Class Honors *University College London*

- Researched the applications and efficacy of deep learning methods, particularly LSTM networks, for the analysis and forecasting of cryptocurrency market movements, volatility, and returns using a robust dataset with numerous predictors (Python, Keras).